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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/06/2021

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
5Y STND	On 21/12/2021	Interest Rate Swap		90.70000	90.70000		90.70000	90.70000			0.00	0.00	0	51.0
AL37	On 05/08/2021	Index Future		802.74700	802.74700		803.00600	803.00600			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future		811.59700	811.59700		811.86100	811.86100			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		820.90200	820.90200		821.17100	821.17100			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		830.59500	830.59500		830.86800	830.86800			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future		920.26100	920.26100		920.88600	920.88600			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		930.40600	930.40600		931.04100	931.04100			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		941.07400	941.07400		941.71800	941.71800			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		952.18500	952.18500		952.83900	952.83900			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future		809.17600	809.17600		810.31500	810.31500			0.00	0.00	0	114.0
ALBI	On 04/11/2021	Index Future		818.09600	818.09600		819.25000	819.25000			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future		827.47600	827.47600		828.64500	828.64500			0.00	0.00	0	0.0

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Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI	On 05/05/2022	Index Future	837.24700		837.24700		838.43100	838.43100			0.00	0.00	0	0.0
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future	10.95685		80.15435		10.93108	80.29692			0.00	0.00	0	350.0
ES33	On 04/11/2021	Bond Future	11.18350		77.25393		11.15658	77.39854			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	11.42215		78.14022		11.39402	78.28680			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future	11.66289		75.28688		11.63351	75.43545			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future	11.49379		79.00778		11.46259	79.20491			0.00	0.00	0	4,779.0
ES42	On 04/11/2021	Bond Future	11.70817		75.61181		11.67556	75.81161			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	11.92649		76.47975		11.89244	76.68214			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	12.15440		73.12553		12.11880	73.33054			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI	799.03300		799.03300		800.10900	800.10900			0.00	0.00	0	977.0
GOVI	On 04/11/2021	GOVI	807.84200		807.84200		808.93300	808.93300			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	817.10400		817.10400		818.20900	818.20900			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI	826.75200		826.75200		827.87100	827.87100			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future	153.67415		153.67415		153.43596	153.43596			0.00	0.00	0	5,211.0
I2025	On 04/11/2021	Bond Future	155.38774		155.38774		155.14782	155.14782			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	155.63351		155.63351		155.39138	155.39138			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	157.50814		157.50814		157.26352	157.26352			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future	114.88935		114.88935		114.35648	114.35648			0.00	8,961,369.30	78	3,031.0
I2029	On 04/11/2021	Bond Future	114.99992		114.99992		114.46187	114.46187			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	116.34619		116.34619		115.80225	115.80225			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future	116.55395		116.55395		116.00406	116.00406			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 05/08/2021	Bond Future	108.68728	108.68728	108.14643	108.14643					0.00	0.00	0	9,059.0
I2033	On 04/11/2021	Bond Future	108.64949	108.64949	108.10332	108.10332					0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future	109.92136	109.92136	109.36911	109.36911					0.00	0.00	0	0.0
I2033	On 05/05/2022	Bond Future	109.97301	109.97301	109.41457	109.41457					0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	122.03610	122.03610	121.01076	121.01076					0.00	0.00	0	7,713.0
I2038	On 04/11/2021	Bond Future	123.39687	123.39687	122.36086	122.36086					0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future	123.07163	123.07163	122.02395	122.02395					0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future	124.55431	124.55431	123.49430	123.49430					0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	113.17584	113.17584	111.58792	111.58792					0.00	0.00	0	18,098.0
I2046	On 04/11/2021	Bond Future	112.59878	112.59878	110.99386	110.99386					0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future	113.91694	113.91694	112.29368	112.29368					0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future	113.41391	113.41391	111.77172	111.77172					0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	115.38957	115.38957	113.80428	113.80428					0.00	0.00	0	11,059.0
I2050	On 04/11/2021	Bond Future	116.67616	116.67616	115.07376	115.07376					0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future	116.07603	116.07603	114.45548	114.45548					0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future	117.47446	117.47446	115.83464	115.83464					0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.0
IGOV	On 05/08/2021	Index Future	296.42200	296.42200	294.75500	294.75500					0.00	0.00	0	576.0
IGOV	On 04/11/2021	Index Future	299.76300	299.76300	298.07800	298.07800					0.00	0.00	0	16.0
IGOV	On 03/02/2022	Index Future	303.27200	303.27200	301.56800	301.56800					0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future	306.92400	306.92400	305.20000	305.20000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.68500	96.31500	3.68500	96.31500					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future	3.71500	96.28500	3.71500	96.28500					0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future	3.75000	96.25000	3.76000	96.24000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.77500	96.22500	3.78500	96.21500					0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future	3.86000	96.14000	3.86000	96.14000					0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future	3.89000	96.11000	3.89000	96.11000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.00000	96.00000	4.02000	95.98000					0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.24500	95.75500	4.24500	95.75500					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.51000	95.49000	4.53000	95.47000					0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.69000	95.31000	4.71000	95.29000					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	4.96500	95.03500	4.98500	95.01500					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	5.13500	94.86500	5.16000	94.84000					0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future	7.18625	115.97417	7.17962	116.00583				7.34	0.00	122,700,671.86	1,058	91,025.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Inter
R186	On 04/11/2021	Bond Future			7.35432		117.23895		7.34711	117.27169		6.63	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future	7.77	Put	1,177.14000		1.17714		1,172.15000	1.17215	1,177.140	6.72	0.34	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	286.57000		0.28657		286.37000	0.28637	286.570	7.14	0.11	0.00	0	15,177.0
R186	On 03/02/2022	Bond Future			7.53170		113.30139		7.52390	113.33497		6.31	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			7.72108		114.64057		7.71265	114.67490		5.89	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			321.52031		321.52031		321.43020	321.43020			0.00	0.00	0	1,120.0
R197	On 04/11/2021	Bond Future			325.10498		325.10498		325.01589	325.01589			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			320.74442		320.74442		320.65552	320.65552			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			324.60854		324.60854		324.51958	324.51958			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			238.85624		238.85624		237.56543	237.56543			0.00	0.00	0	9,436.0
R202	On 04/11/2021	Bond Future			241.51923		241.51923		240.21550	240.21550			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			240.00886		240.00886		238.69066	238.69066			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			242.89979		242.89979		241.56652	241.56652			0.00	0.00	0	0.0
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			5.13751		107.30447		5.10734	107.35019		1.13	0.00	0.00	0	15,414.0
R2023	On 04/11/2021	Bond Future			5.27902		104.56738		5.24228	104.61427		1.25	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.45284		105.76668		5.40640	105.81455		1.08	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.66332		103.10625		5.60166	103.15502		0.94	0.00	0.00	0	0.0
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future			8.75252		95.79827		8.74641	95.83326		12.65	0.00	191,596.54	2	101,675.0
R2030	On 05/08/2021	Bond Future	7.70	Call	189.32000		0.18932		199.42000	0.19942	189.320	12.10	0.09	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	1,231.21000		1.23121		1,260.98000	1.26098	1,231.210	12.52	0.39	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	1,957.43000		1.95743		1,992.77000	1.99277	1,957.430	12.67	0.52	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	2,109.18000		2.10918		2,145.30000	2.14530	2,109.180	12.70	0.55	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	2,498.47000		2.49847		2,536.18000	2.53618	2,498.470	12.78	0.60	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.15	Put	985.71000		0.98571		990.26000	0.99026	985.710	12.96	0.31	0.00	0	7,500.0
R2030	On 05/08/2021	Bond Future	9.45	Call	4,468.56000		4.46856		4,509.09000	4.50909	4,468.560	13.30	0.80	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.75	Put	329.27000		0.32927		334.41000	0.33441	329.270	13.67	0.13	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	125.80000		0.12580		129.08000	0.12908	125.800	13.67	0.06	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	84.52000		0.08452		87.12000	0.08712	84.520	13.67	0.04	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	0.14000		0.00014		0.16000	0.00016	0.140	13.67	0.00	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			8.92862		96.84355		8.92212	96.87960		11.37	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	1,262.36000		1.26236		1,281.46000	1.28146	1,262.360	10.99	0.30	0.00	0	300.0

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R2030	On 04/11/2021	Bond Future	8.77	Call	2,341.03000	2.34103	2,367.13000	2.36713	2,341.030	11.25	0.46	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	9.20	Call	3,593.24000	3.59324	3,624.15000	3.62415	3,593.240	11.49	0.60	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	9.90	Call	6,197.49000	6.19749	6,233.07000	6.23307	6,197.490	12.14	0.78	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	11.26	Put	132.43000	0.13243	133.22000	0.13322	132.430	12.25	0.04	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	96.12000	0.09612	96.81000	0.09681	96.120	12.25	0.03	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			9.11458	93.95018	9.10771	93.98700		10.93	0.00	0.00	0	0.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	1,609.55000	1.60955	1,627.59000	1.62759	1,609.550	10.44	0.33	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	8.85	Call	2,591.10000	2.59110	2,614.37000	2.61437	2,591.100	10.71	0.45	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	2,707.05000	2.70705	2,698.39000	2.69839	2,707.050	10.99	0.42	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.60	Call	4,753.72000	4.75372	4,783.89000	4.78389	4,753.720	11.15	0.64	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	1,890.93000	1.89093	1,885.54000	1.88554	1,890.930	11.30	0.32	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	669.58000	0.66958	668.60000	0.66860	669.580	11.78	0.14	0.00	0	1,000.0	
R2030	On 05/05/2022	Bond Future			9.30983	95.06105	9.30257	95.09865		10.09	0.00	0.00	0	0.0	
R2030	On 05/05/2022	Bond Future	8.14	Call	1,235.09000	1.23509	1,248.77000	1.24877	1,235.090	9.51	0.25	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	8.47	Call	1,704.49000	1.70449	1,721.26000	1.72126	1,704.490	9.51	0.32	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	8.89	Call	2,547.89000	2.54789	2,568.94000	2.56894	2,547.890	9.74	0.42	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	9.35	Put	3,489.04000	3.48904	3,476.79000	3.47679	3,489.040	10.01	0.47	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	2,269.59000	2.26959	2,261.92000	2.26192	2,269.590	10.37	0.34	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	11.04	Put	938.12000	0.93812	935.50000	0.93550	938.120	10.88	0.17	0.00	0	1,800.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 05/08/2021	Bond Future			9.43709	95.11716	9.42580	95.18799		14.39	0.00	570,702.96	6	120,364.0	
R2032	On 04/11/2021	Bond Future			9.62067	92.00984	9.60882	92.08204		13.86	0.00	0.00	0	21.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	2,357.51000	2.35751	2,399.11000	2.39911	2,357.510	13.54	0.43	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	3,879.43000	3.87943	3,932.22000	3.93222	3,879.430	13.92	0.58	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	44.84000	0.04484	44.90000	0.04490	44.840	14.98	0.01	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			9.81050	93.06550	9.79809	93.13889		12.71	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	1,561.82000	1.56182	1,589.81000	1.58981	1,561.820	11.98	0.29	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	2,005.52000	2.00552	2,038.21000	2.03821	2,005.520	12.09	0.35	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	3,093.12000	3.09312	3,134.91000	3.13491	3,093.120	12.42	0.46	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	3,204.31000	3.20431	3,246.89000	3.24689	3,204.310	12.45	0.47	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	3,763.87000	3.76387	3,736.69000	3.73669	3,763.870	12.58	0.48	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	2,906.90000	2.90690	2,885.47000	2.88547	2,906.900	12.81	0.40	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	2,458.30000	2.45830	2,440.12000	2.44012	2,458.300	12.98	0.35	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	2,270.58000	2.27058	2,253.82000	2.25382	2,270.580	13.07	0.33	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	2,131.46000	2.13146	2,115.78000	2.11578	2,131.460	13.16	0.32	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	1,926.22000	1.92622	1,912.17000	1.91217	1,926.220	13.31	0.29	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	1,538.05000	1.53805	1,527.15000	1.52715	1,538.050	13.66	0.24	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	1,302.99000	1.30299	1,293.79000	1.29379	1,302.990	13.72	0.21	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			10.00552	90.01915	9.99252	90.09374		12.31	0.00	0.00	0	0.0	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2035	On 05/08/2021	Bond Future			10.04865	95.35723	10.02719	95.50467		15.87	0.00	0.00	0	82,684.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 05/08/2021	Bond Future	10.02	Call	2,251.72000		2.25172	2,347.29000	2.34729	2,251.720		15.89	0.50	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	10.77	Put	775.37000		0.77537	761.14000	0.76114	775.370		17.07	0.21	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	11.37	Put	244.78000		0.24478	241.71000	0.24171	244.780		17.52	0.08	0.00	0	100.0
R2035	On 04/11/2021	Bond Future			10.23502		91.92260	10.21262	92.07231			15.77	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.11	Call	3,236.91000		3.23691	3,322.13000	3.32213	3,236.910		15.64	0.48	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	3,269.09000		3.26909	3,354.77000	3.35477	3,269.090		15.65	0.49	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	3,635.61000		3.63561	3,726.19000	3.72619	3,635.610		15.75	0.52	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.60	Put	2,617.65000		2.61765	2,573.58000	2.57358	2,617.650		16.13	0.38	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.62	Call	5,088.25000		5.08825	5,194.64000	5.19464	5,088.250		16.15	0.63	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	1,682.60000		1.68260	1,653.91000	1.65391	1,682.600		16.82	0.27	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.20	Put	1,508.31000		1.50831	1,482.69000	1.48269	1,508.310		17.03	0.24	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	11.75	Put	797.97000		0.79797	783.84000	0.78384	797.970		17.11	0.15	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	35.69000		0.03569	35.09000	0.03509	35.690		17.11	0.01	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			10.43055		92.97708	10.40718	93.12885			14.33	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	2,164.61000		2.16461	2,224.37000	2.22437	2,164.610		13.61	0.34	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	10.10	Call	3,226.06000		3.22606	3,302.12000	3.30212	3,226.060		13.99	0.44	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.26	Call	3,711.01000		3.71101	3,793.34000	3.79334	3,711.010		14.13	0.48	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.35	Call	3,997.92000		3.99792	4,083.69000	4.08369	3,997.920		14.20	0.50	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	10.65	Put	3,616.90000		3.61690	3,561.75000	3.56175	3,616.900		14.45	0.43	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	2,715.49000		2.71549	2,672.48000	2.67248	2,715.490		14.84	0.34	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	2,675.71000		2.67571	2,633.28000	2.63328	2,675.710		14.87	0.34	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	11.28	Put	2,259.20000		2.25920	2,222.99000	2.22299	2,259.200		15.17	0.30	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.39	Put	2,085.91000		2.08591	2,052.39000	2.05239	2,085.910		15.33	0.28	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	1,557.61000		1.55761	1,531.71000	1.53171	1,557.610		15.49	0.22	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	1,349.95000		1.34995	1,327.05000	1.32705	1,349.950		15.49	0.20	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			10.62351		89.59822	10.59915	89.75210			14.03	0.00	0.00	0	0.0
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2037	On 05/08/2021	Bond Future			10.29421		86.50745	10.27283	86.65445			17.91	0.00	89,102,673.50	1,030	126,497.0
R2037	On 04/11/2021	Bond Future			10.47259		87.45149	10.45033	87.60062			16.97	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future	11.49	Call	7,927.49000		7.92749	8,052.18000	8.05218	7,927.490		18.39	0.76	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	581.72000		0.58172	571.76000	0.57176	581.720		18.41	0.11	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			10.65958		84.20021	10.63638	84.35144			16.19	0.00	0.00	0	0.0
R2037	On 05/05/2022	Bond Future			10.85178		85.19609	10.82762	85.34939			15.10	0.00	0.00	0	1,260.0
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2040	On 05/08/2021	Bond Future			10.44691		88.52410	10.41521	88.75791			18.38	0.00	0.00	0	86,088.0
R2040	On 05/08/2021	Bond Future	11.05	Call	5,262.96000		5.26296	5,459.62000	5.45962	5,262.960		19.35	0.76	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	8,000.67000		8.00067	8,219.26000	8.21926	8,000.670		20.41	0.88	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	0.02000		0.00002	0.03000	0.00003	0.020		20.41	0.00	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			10.62151		89.49012	10.58853	89.72712			17.60	0.00	0.00	0	0.0
R2040	On 03/02/2022	Bond Future			10.80439		86.01197	10.77005	86.25209			16.76	0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Inter
R2040	On 05/05/2022	Bond Future			10.99184		87.02940		10.95611	87.27258		15.70	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	1,950.02000		1.95002		2,024.31000	2.02431	1,950.020	14.91	0.28	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	3,800.18000		3.80018		3,915.33000	3.91533	3,800.180	15.37	0.44	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	1,169.47000		1.16947		1,138.18000	1.13818	1,169.470	16.84	0.15	0.00	0	1,200.0
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2044	On 05/08/2021	Bond Future			10.49160		85.32345		10.46482	85.52489		19.35	0.00	0.00	0	59,984.0
R2044	On 04/11/2021	Bond Future			10.65766		86.25462		10.62981	86.45876		18.53	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			10.83131		82.86451		10.80231	83.07139		17.66	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.00891		83.84468		10.97873	84.05429		16.54	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future			10.40413		89.06554		10.37191	89.31780		18.74	0.00	712,524.32	8	170,996.0
R2048	On 05/08/2021	Bond Future	10.30	Call	2,167.14000		2.16714		2,309.06000	2.30906	2,167.140	18.45	0.46	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.90	Call	4,894.17000		4.89417		5,098.99000	5.09899	4,894.170	19.42	0.73	0.00	0	1,300.0
R2048	On 04/11/2021	Bond Future			10.56572		85.62541		10.53221	85.88091		18.92	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future	9.60	Call	1,205.51000		1.20551		1,275.32000	1.27532	1,205.510	17.61	0.23	0.00	0	1,200.0
R2048	On 04/11/2021	Bond Future	10.30	Call	3,132.69000		3.13269		3,260.98000	3.26098	3,132.690	18.68	0.44	0.00	0	1,200.0
R2048	On 03/02/2022	Bond Future			10.73423		86.60759		10.69932	86.86651		17.14	0.00	0.00	0	0.0
R2048	On 05/05/2022	Bond Future			10.89920		83.21663		10.86291	83.47880		16.91	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209	On 05/08/2021	Bond Future			9.97016		73.92538		9.94315	74.08844		19.10	0.00	1,626,358.36	22	28,657.0
R209	On 04/11/2021	Bond Future			10.13331		71.59170		10.10527	71.75701		18.21	0.00	0.00	0	4,375.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,666.53000		1.66653		1,732.85000	1.73285	1,666.530	17.48	0.34	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.50	Put	2,332.74000		2.33274		2,281.94000	2.28194	2,332.740	18.45	0.38	0.00	0	12,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	468.50000		0.46850		456.91000	0.45691	468.500	19.66	0.10	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.30046		72.41309		10.27137	72.58054		16.76	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.47040		70.12779		10.44020	70.29750		16.21	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 05/08/2021	Bond Future			210.39898		210.39898		210.32184	210.32184			0.00	0.00	0	1,486.0
R210	On 04/11/2021	Bond Future			209.95712		209.95712		209.88045	209.88045			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			212.41503		212.41503		212.33828	212.33828			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			212.13059		212.13059		212.05427	212.05427			0.00	0.00	0	0.0
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest
R212	On 05/08/2021	Bond Future			172.63324		172.63324		172.59053	172.59053			0.00	43,158,310.00	250	1,907.0
R212	On 04/11/2021	Bond Future			174.55828		174.55828		174.51616	174.51616			0.00	0.00	0	0.0
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future			9.09192		89.94247		9.08045	90.00842		14.00	0.00	0.00	0	9,043.0
R213	On 04/11/2021	Bond Future			9.26812		87.39415		9.25607	87.46143		13.13	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			9.45348		88.39652		9.44084	88.46496		12.12	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	1,556.82000		1.55682	1,584.22000	1.58422	1,556.820		11.57	0.31	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	1,875.23000		1.87523	1,905.93000	1.90593	1,875.230		11.68	0.35	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	2,646.46000		2.64646	2,683.88000	2.68388	2,646.460		11.91	0.44	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	2,819.13000		2.81913	2,857.85000	2.85785	2,819.130		11.95	0.46	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	3,113.96000		3.11396	3,090.56000	3.09056	3,113.960		12.17	0.45	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	2,700.61000		2.70061	2,680.09000	2.68009	2,700.610		12.29	0.41	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	2,234.62000		2.23462	2,217.59000	2.21759	2,234.620		12.50	0.35	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	1,988.24000		1.98824	1,973.18000	1.97318	1,988.240		12.66	0.32	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	1,957.46000		1.95746	1,942.64000	1.94264	1,957.460		12.68	0.32	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	1,838.50000		1.83850	1,824.64000	1.82464	1,838.500		12.77	0.30	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	1,375.86000		1.37586	1,365.67000	1.36567	1,375.860		13.07	0.24	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	1,284.39000		1.28439	1,274.86000	1.27486	1,284.390		13.07	0.23	0.00	0	220.0
R213	On 05/05/2022	Bond Future			9.63758		85.90933		9.62436	85.97880		11.65	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 05/08/2021	Bond Future			10.39471		70.58567		10.36257	70.78369		21.03	0.00	0.00	0	17,880.0
R214	On 04/11/2021	Bond Future			10.55738		68.07835		10.52402	68.27899		20.22	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future			10.72674		68.85922		10.69209	69.06247		18.56	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future			10.89261		66.39356		10.85666	66.59946		18.03	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :														267,024,206.84	2,454	1 141 873.0
Grand Total:														267,024,206.84	2,454	1 141 873.0